METHOD AND APPARATUS FOR PROVIDING TRADING INFORMATION

ABSTRACT OF THE DISCLOSURE

A method of providing trading market information, including (a) receiving substantially real time trade data for a trade; (b) adding the quantity of the received trade data to generate bid trade volumes and ask trade volumes for the price of the trade; (c) determining whether the price signifies a change in price direction in a series; (d) selectively displaying the generated bid trade volumes and ask trade volumes in a row of a column, the row corresponding to the price of the trade and the column corresponding to a series of trades. If a change in price direction in a series is determined in step (c), the bid trade volumes and ask trade volumes are displayed as a new series in a new column. The steps are repeated with new trade data. Price deltas consisting of ask trade volumes minus bid trade volumes for each price are continuously generated and selectively displayed. A total delta comprising the sum of the price deltas is also displayed. An apparatus having a display monitor and processor function according to the method.